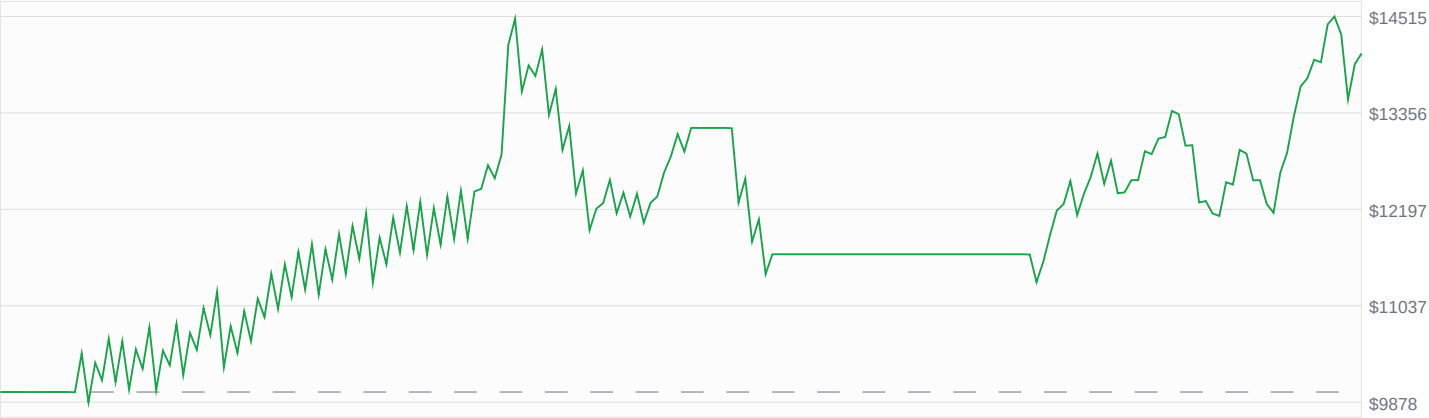




Backtest #37741 · LPG · EVO_GG1RSISNIP_v22

ROI	Sharpe	Win Rate	Max Drawdown
+40.67%	1.10	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v22 strategy on LPG delivered a 40.67% ROI with a 66.7% win rate, yet the statistical confidence is critically low due to only three trades. A 21.82% maximum drawdown suggests significant volatility exposure that the strategy failed to contain efficiently. The Sharpe ratio of 1.10 indicates acceptable risk-adjusted returns, but the sample size is insufficient to validate the edge. We must expand the backtest window or adjust entry filters to generate enough trade data for robust performance validation.

ADDITIONAL METRICS

CAGR	40.67%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14070.87